

Stochastic Approach To Non-Equilibrium Quantum Spin Systems

Joe Bhaseen

TSCM Group
King's College London



International Centre For Theoretical Sciences (ICTS - TIFR)

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Stefano De Nicola Benjamin Doyon



S. De Nicola, B. Doyon, M. J. Bhaseen

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Cross-Disciplinary Approaches to
Non-Equilibrium Systems (CANES)

Outline

- Introduction to stochastic approach
- Utility in and out of equilibrium
- Thermodynamics of a single cluster of spins
- Dynamics of quantum Heisenberg models
- Dynamical quantum phase transitions
- Stochastic approach for quantum Ising model
- Signatures of DQPTs in classical approach
- Other observables, non-integrable, higher dimensions
- Current status and future developments

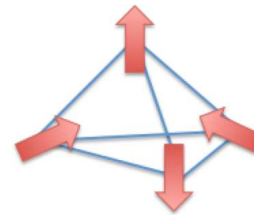
Single Cluster of Quantum Spins

Hogan and Chalker, *Path integrals, diffusion on $SU(2)$ and the fully frustrated antiferromagnetic spin cluster*, J. Phys. A **37**, 11751 (2004)

$$\hat{H} = \frac{J}{2} \left(\sum_{i=1}^q \hat{\mathbf{S}}_i \right)^2 \equiv \frac{J}{2} \hat{\mathbf{S}}_{\text{T}}^2$$

Partition function of a single cluster of q spins

$$Z = \text{Tr} \left(e^{-\beta \hat{H}} \right)$$



Hubbard–Stratonovich transformation

$$e^{-\frac{1}{2}\beta J \hat{\mathbf{S}}_{\text{T}}^2} = \int \mathcal{D}\mathbf{h}(\tau) \exp \left\{ - \int_0^\beta d\tau \left(\frac{1}{2J} \mathbf{h}^2(\tau) + i \mathbf{h}(\tau) \cdot \hat{\mathbf{S}}_{\text{T}} \right) \right\}$$

Single spin S in a stochastic magnetic field

Evolution operator for a single spin in a time-dependent field

$$\hat{\mathbf{T}}(t) = \mathbb{T} \exp \left\{ -i \int_0^t d\tau \mathbf{h}(\tau) \cdot \hat{\mathbf{S}} \right\}$$

Diffusion on SU(2)

$$Z = \int \mathcal{D}\mathbf{h}(\tau) \exp \left\{ - \int_0^\beta d\tau \frac{1}{2J} \mathbf{h}^2(\tau) \right\} [\text{Tr } \hat{\mathbf{T}}(\beta)]^q$$

$$\langle \dots \rangle|_{t=\beta} \equiv \int \mathcal{D}\mathbf{h}(\tau) \dots e^{-\int_0^\beta d\tau \frac{1}{2J} \mathbf{h}^2(\tau)}$$

$$Z = \left\langle \left[\text{Tr } \hat{\mathbf{T}}(t) \right]^q \right\rangle \Big|_{t=\beta}$$

Euler angle parametrization

$$\hat{\mathbf{T}}(\alpha, \beta, \gamma; t) = e^{-i\alpha(t)\hat{S}_3} e^{-i\beta(t)\hat{S}_2} e^{-i\gamma(t)\hat{S}_3}$$

Langevin equations for stochastic evolution of coordinates

$$\dot{\alpha} = h_1(t)(-\cos \alpha \cot \beta) + h_2(t)(-\sin \alpha \cot \beta) + h_3(t)$$

$$\dot{\beta} = h_1(t)(-\sin \alpha) + h_2(t)(\cos \alpha)$$

$$\dot{\gamma} = h_1(t)(\cos \alpha \operatorname{cosec} \beta) + h_2(t)(\sin \alpha \operatorname{cosec} \beta)$$

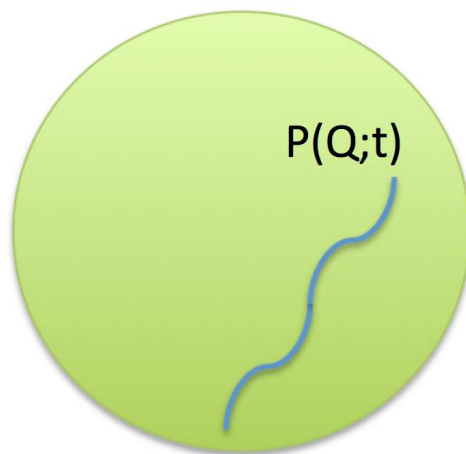
$$m \frac{d\mathbf{v}}{dt} = -\gamma \mathbf{v} + \boldsymbol{\eta}(t)$$

Langevin to Fokker–Planck

Stochastic Langevin to deterministic Fokker-Planck

Probability distribution for the end points of the evolution

$$Q \equiv (\alpha, \beta, \gamma)$$



$$Z = \int d\tau_Q P(Q; t) [\text{Tr } \hat{T}(Q; t)]^q |_{t=\beta}$$

Fokker-Planck Equation

Probability $P(\alpha, \beta, \gamma; t)$ of coordinates α, β, γ

$$\partial_t P(\alpha, \beta, \gamma; t) = \frac{J}{2} \nabla^2 P(\alpha, \beta, \gamma; t)$$

Laplace-Beltrami operator on $SU(2)$

$$\nabla^2 = \operatorname{cosec} \beta \partial_\beta \sin \beta \partial_\beta + \operatorname{cosec}^2 \beta [\partial_\alpha^2 + \partial_\gamma^2 - 2 \cos \beta \partial_\alpha \partial_\gamma]$$

Eigenfunctions and eigenvalues are known

$$Z = \sum_j e^{-\frac{1}{2}j(j+1)\beta J} (2j+1) \times \\ \frac{2}{\pi} \int_0^\pi d\psi \left\{ \frac{\sin[(2S+1)\psi]}{\sin \psi} \right\}^q \sin[(2j+1)\psi] \sin \psi$$

Exact partition function via Hubbard-Stratonovich

$$Z = \sum_j e^{-\beta E_j} g_j$$

E_j energy levels g_j degeneracies $2j \in \mathbb{Z}_0^+$

Dynamics of Spin Models

Ringel and Gritsev, *Dynamical symmetry approach to path integrals of quantum spin systems*, Phys. Rev. A **88**, 062105 (2013)

Galitski, *Quantum-to-Classical Correspondence and Hubbard-Stratonovich Dynamical Systems, a Lie-Algebraic Approach*, Phys. Rev. A **84**, 012118 (2011)

$$\hat{H} = \sum_{ij} J_{ij}^{ab} \hat{S}_i^a \hat{S}_j^b + \sum_i h_i^a \hat{S}_i^a$$

Condensed matter, cold atoms, quantum information ...

Spins \hat{S}_j^a on site j obey $[\hat{S}_j^a, \hat{S}_{j'}^b] = i\delta_{jj'}\epsilon^{abc}\hat{S}_j^c$ with $\hbar = 1$

Here J_{ij}^{ab} is the exchange interaction and h_i^a is an applied field

Dynamics of model governed by time evolution operator

$$\hat{U}(t_f, t_i) = \mathbb{T} \exp \left(-i \int_{t_i}^{t_f} dt \hat{H}(t) \right)$$

Initial and final times t_i and t_f $\hat{H}(t)$ can be time-dependent

Time Evolution Operator

$\hat{U}(t_f, t_i)$ non-trivial due to interactions between the spins,
non-commutativity of spin operators and time ordering \mathbb{T}

$$\hat{U}(t_f, t_i) = \mathbb{T} \exp \left(-i \int_{t_i}^{t_f} dt \hat{H}(t) \right)$$

However, \hat{U} can be transformed via exact transformations

Interactions decoupled using Hubbard–Stratonovich
transformations over auxiliary variables ϕ_i^a :

$$\hat{U} = \mathbb{T} \int \mathcal{D}\phi \exp \left(-iS - i \int_{t_i}^{t_f} dt \sum_j (\phi_j^a \hat{S}_j^a + h_j^a \hat{S}_j^a) \right)$$

$\mathcal{D}\phi \equiv \prod_j \mathcal{D}\phi_j^a$ and normalization factors absorbed into measure

Decoupled spins interacting with stochastic fields ϕ_i^a

$$S = \frac{1}{4} \int_{t_i}^{t_f} dt \sum_{ij} (J^{-1})_{ij}^{ab} \phi_i^a \phi_j^b$$

Disentangling

$$\hat{U}(t_f, t_i) = \langle \mathbb{T} e^{-i \int_{t_i}^{t_f} dt \sum_j \Phi_j^a(t) \hat{S}_j^a(t)} \rangle_\phi$$

$$\Phi_j^a \equiv \phi_j^a + h_j^a$$

Average $\langle \dots \rangle_\phi$ taken with Gaussian “noise action”

Time-ordered exponential can be recast as a group element

$$\hat{U}(t_f, t_i) = \langle \prod_j e^{\xi_j^+(t_f) \hat{S}_j^+} e^{\xi_j^z(t_f) \hat{S}_j^z} e^{\xi_j^-(t_f) \hat{S}_j^-} \rangle_\phi$$

$$\hat{S}_j^\pm = \hat{S}_j^x \pm i \hat{S}_j^y$$

The coefficients ξ_j^a are *disentangling variables*

Related to the original Φ_j^a

Stochastic Differential Equations

Ringel and Gritsev, Phys. Rev. A **88**, 062105 (2013)

Disentangling variables satisfy SDEs

$$i\dot{\xi}_j^+ = \Phi_j^+ + \Phi_j^z \xi_j^+ - \Phi_j^- \xi_j^{+2}$$

$$i\dot{\xi}_j^z = \Phi_j^z - 2\Phi_j^- \xi_j^+$$

$$i\dot{\xi}_j^- = \Phi_j^- \exp \xi_j^z$$

where $\Phi_j^a = \phi_j^a + h_j^a$ and initial conditions $\xi_i^a(t_i) = 0$

**Non-linear SDEs for complex variables ξ_j^a , where
Hubbard–Stratonovich variables ϕ_j^a are Gaussian noise**

$$\frac{d\xi_i^a}{dt} = A_i^a(\{\xi_i\}) + \sum_{jb} B_{ij}^{ab}(\{\xi_i\}) \bar{\phi}_j^b$$

A_i^a and B_{ij}^{ab} are drift and diffusion coefficients

$\{\xi_i\} = (\xi_i^z, \xi_i^\pm)$, and $\bar{\phi}_j^b$ are delta-correlated white noise variables
obtained by diagonalizing the noise action

Loschmidt

A natural quantity to study in the stochastic approach is the Loschmidt amplitude or return probability

Amplitude to return to initial state $|\psi(0)\rangle$ after time t

$$A(t) = \langle \psi(0) | \hat{U}(t) | \psi(0) \rangle$$

Evolution operator is centre stage

Loschmidt rate function

$$|A(t)|^2 = e^{-N\lambda(t)} \quad \boxed{\lambda(t) = -N^{-1} \ln |A(t)|^2}$$

Dynamical Quantum Phase Transitions (DQPTs)

Compare with thermodynamic phase transitions

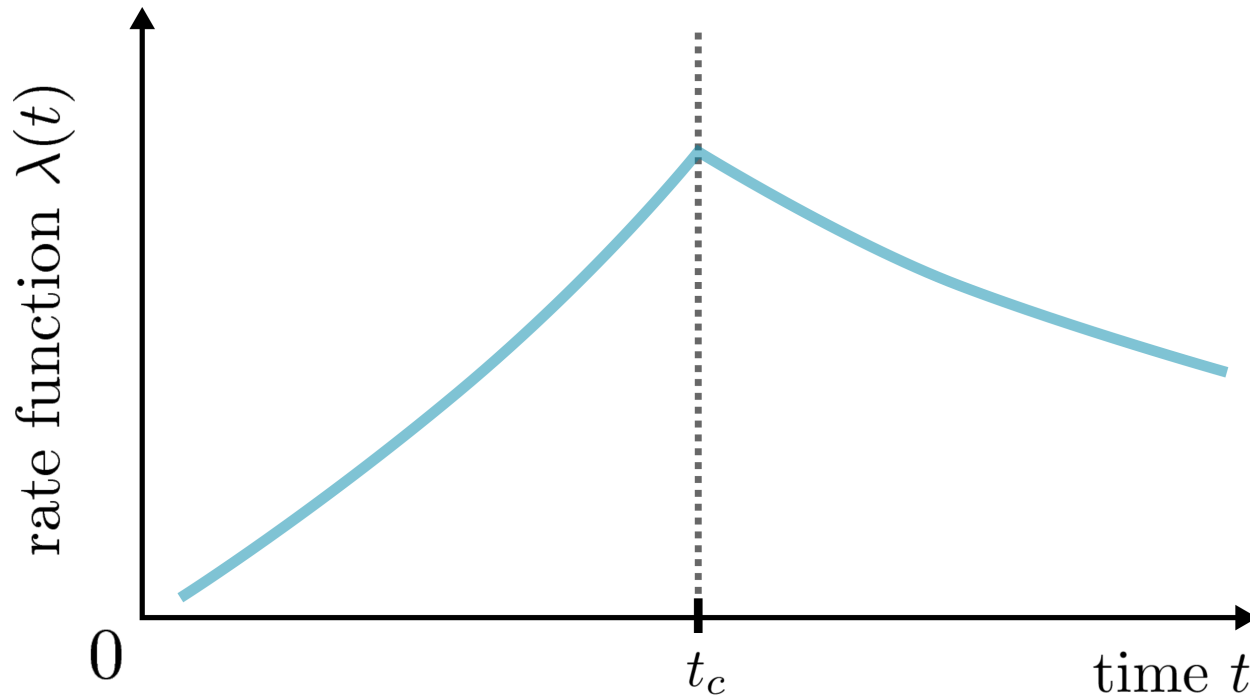
$$\boxed{Z(T) = \text{Tr}(e^{-\hat{H}/k_B T})}$$

$$\boxed{f = -k_B T N^{-1} \ln Z(T)}$$

Dynamical Quantum Phase Transitions

Heyl, Polkovnikov and Kehrein, *Dynamical Quantum Phase Transitions in the Transverse-Field Ising Model*, Phys. Rev. Lett. **110** 135704 (2013)

Non-analytic behavior at a critical time



Markus Heyl, “*Dynamical quantum phase transitions: a review*”,
Rep. Prog. Phys. **81**, 054001 (2018)

Transverse Field Ising Model

In order to provide explicit results we consider TFI model

$$\hat{H}_I = -J \sum_{j=1}^N \hat{S}_j^z \hat{S}_{j+1}^z - \Gamma \sum_{j=1}^N \hat{S}_j^x$$

N lattice sites, FM interactions $J > 0$, periodic boundaries

We set $J = 1$ and measure time in units of J

Initial FM state

$$|\psi(0)\rangle = \otimes_j |\downarrow\rangle_j \equiv |\Downarrow\rangle$$

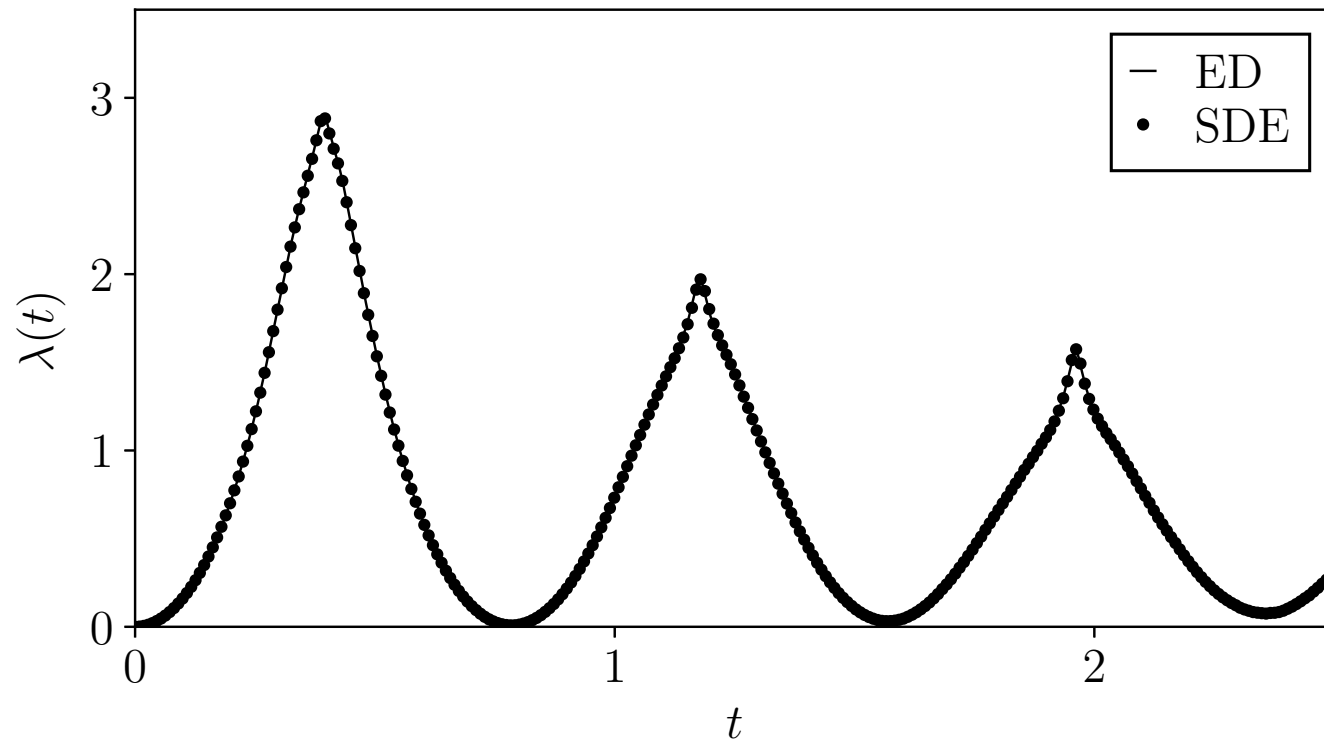
$$A(t) = \left\langle \prod_{j=1}^N \exp \left(-\frac{\xi_j^z(t)}{2} \right) \right\rangle_\phi$$

Disentangling variables $\xi_j^z(t)$ satisfy SDEs with the appropriate model specific Ising coefficients

Result for $A(t)$ holds for generic Heisenberg starting in $|\Downarrow\rangle$

Averaging over Trajectories

Clearly resolved Loschmidt peaks

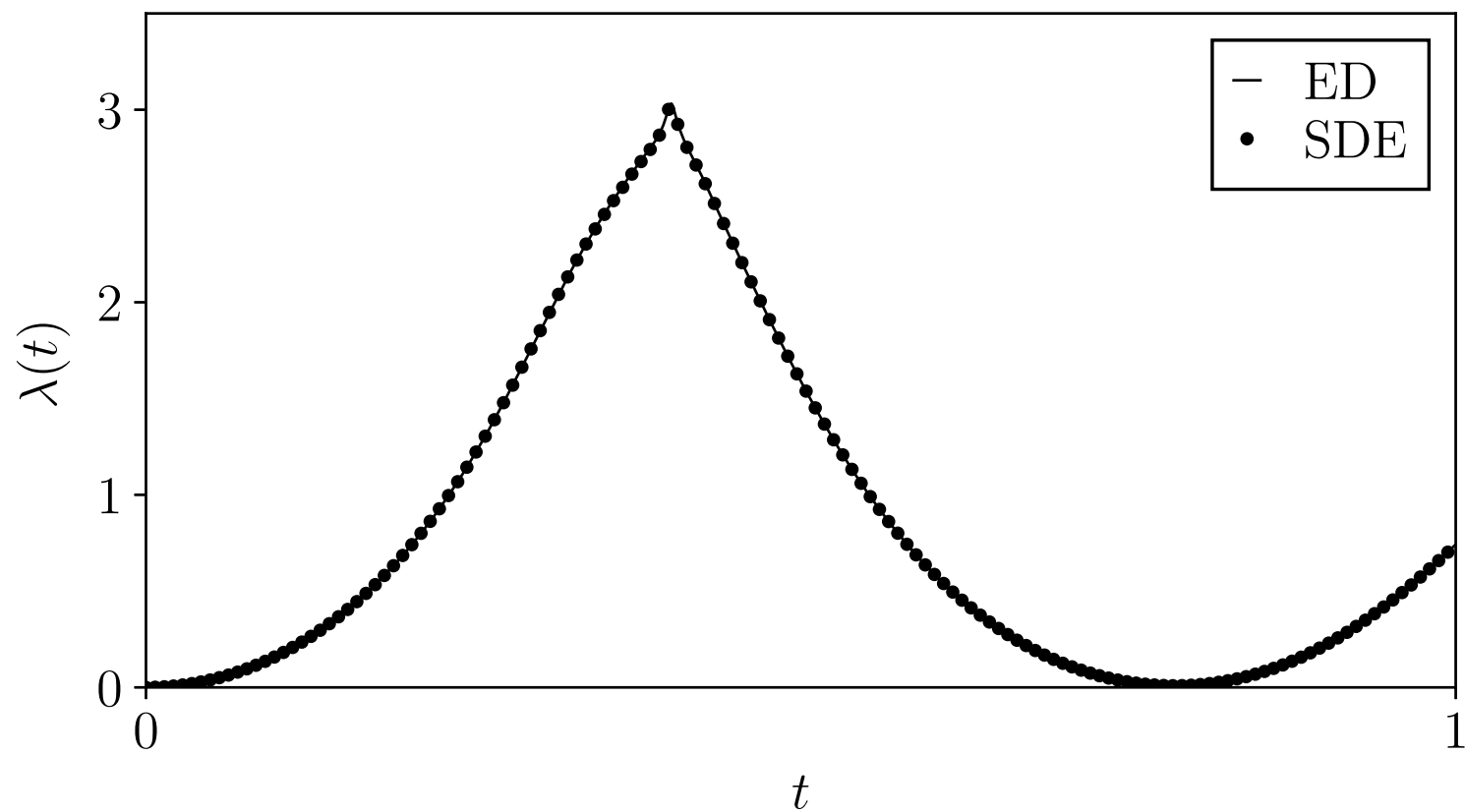


5×10^5 stochastic realizations with $dt = 10^{-5}$

Excellent agreement with ED for $N = 7$ spins

Larger System Sizes

$N = 14$ spins



3.2×10^6 stochastic realizations with $dt = 10^{-5}$

Role of Classical Variables

$$A(t) = \left\langle \prod_j \exp \left(-\frac{\xi_j^z(t)}{2} \right) \right\rangle_\phi$$

Large deviation form

$$A(t) = \left\langle \exp \left(-\frac{N\chi^z(t)}{2} \right) \right\rangle_\phi$$

$$\chi^\alpha(t) \equiv N^{-1} \sum_j \xi_j^\alpha(t)$$

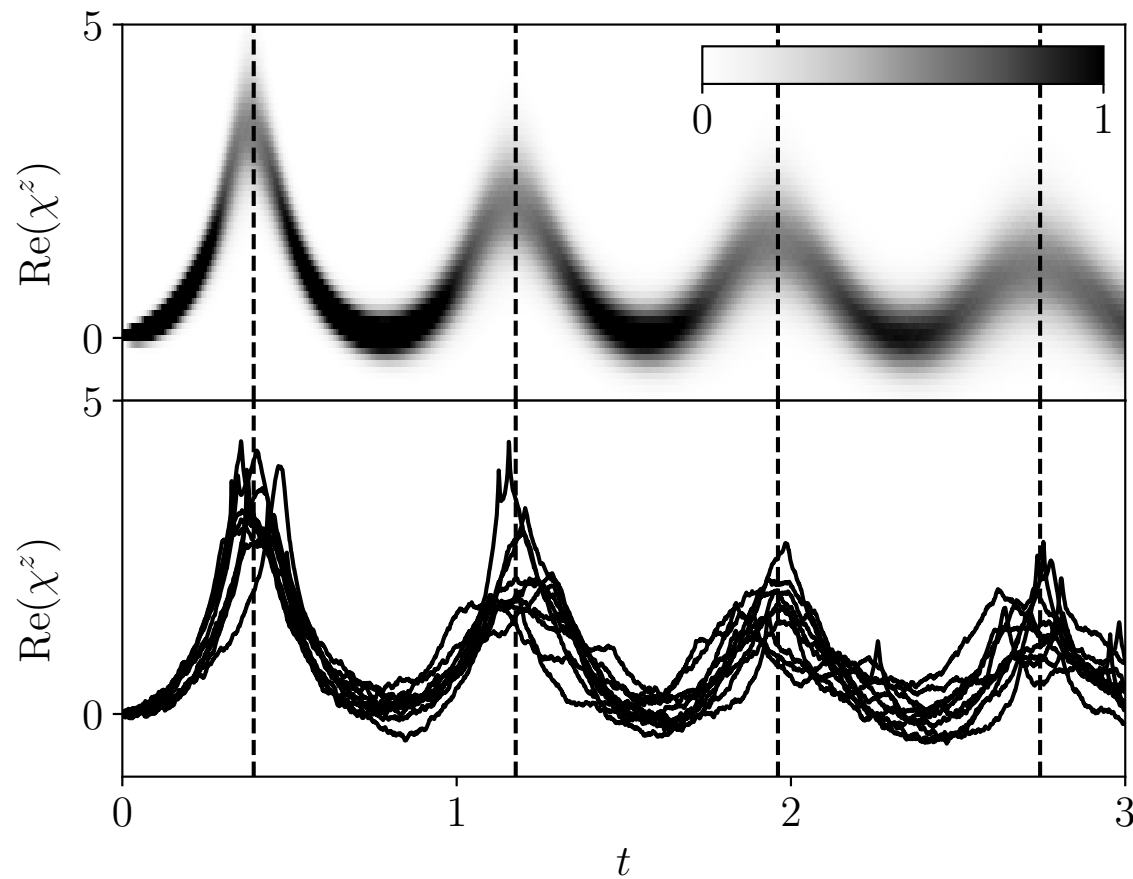
$$A(t) = \left\langle e^{-\frac{N\text{Re}\chi^z(t)}{2}} e^{-\frac{iN\text{Im}\chi^z(t)}{2}} \right\rangle_\phi$$

$$\lambda(t) = -N^{-1} \ln |A(t)|^2$$

Loschmidt peaks in $\lambda(t)$ are turning points of $|A(t)|$

Turning points of $|A(t)|$ expected near turning points of $\text{Re}\langle\chi^z(t)\rangle_\phi$

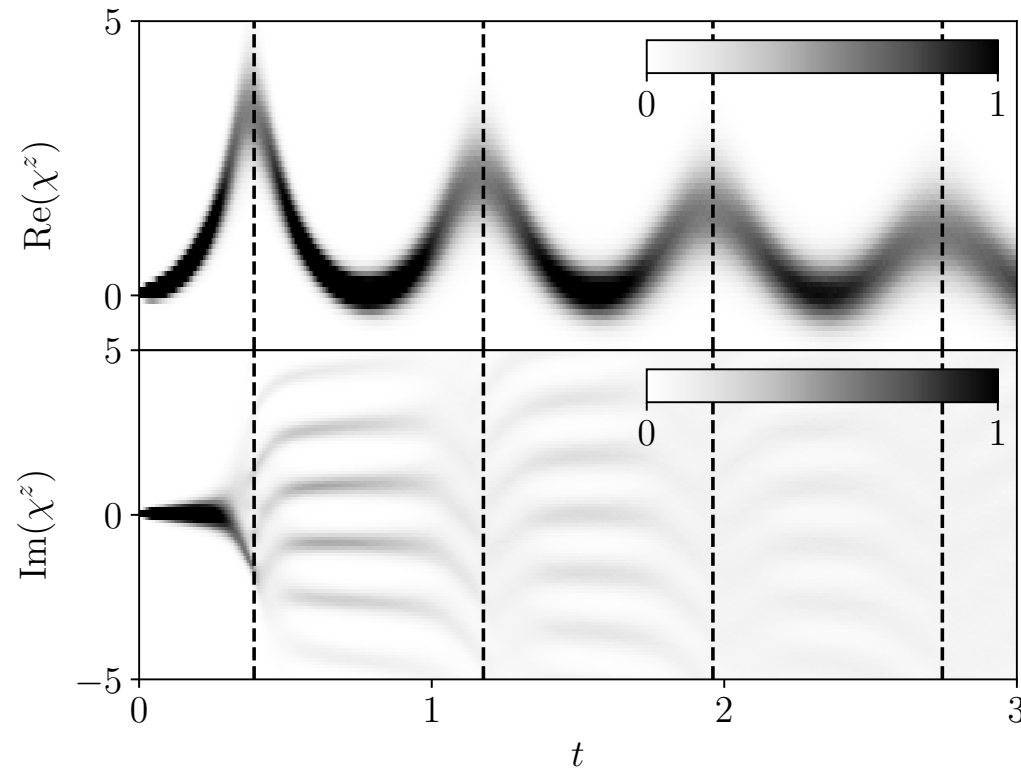
Distribution of $\text{Re } \chi^z(t)$



Turning points of $\text{Re}\langle\chi^z(t)\rangle_\phi$ close to Loschmidt peaks

Distribution of Classical Variables

Distributions of $\text{Re}(\chi^z)$ and $\text{Im}(\chi^z)$ show signatures of DQPTs



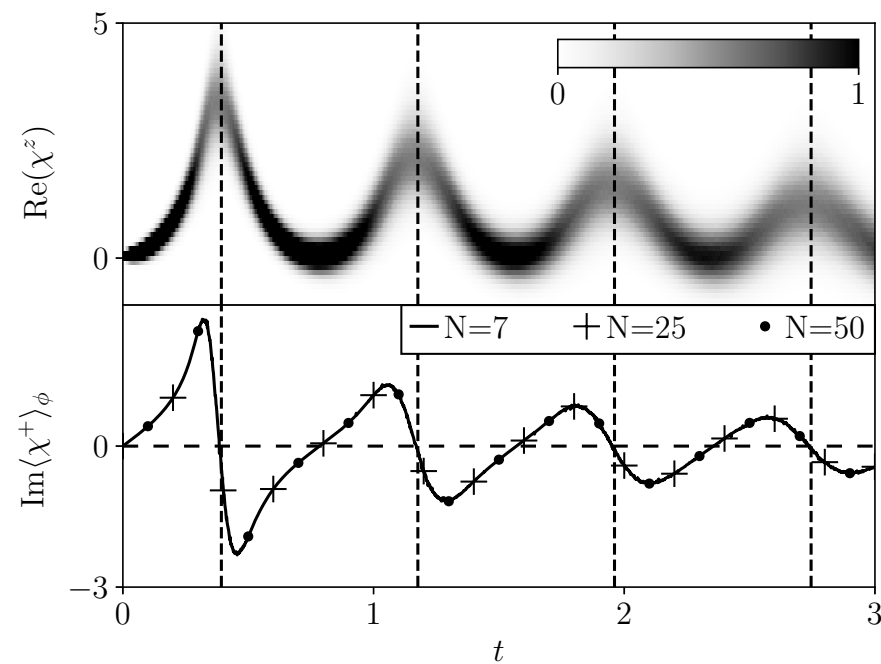
Turning points of $\text{Re}\langle\chi^z(t)\rangle_\phi$ close to Loschmidt peaks

Turning Points of $\text{Re}\langle\chi^z(t)\rangle_\phi$

Ising SDEs yield

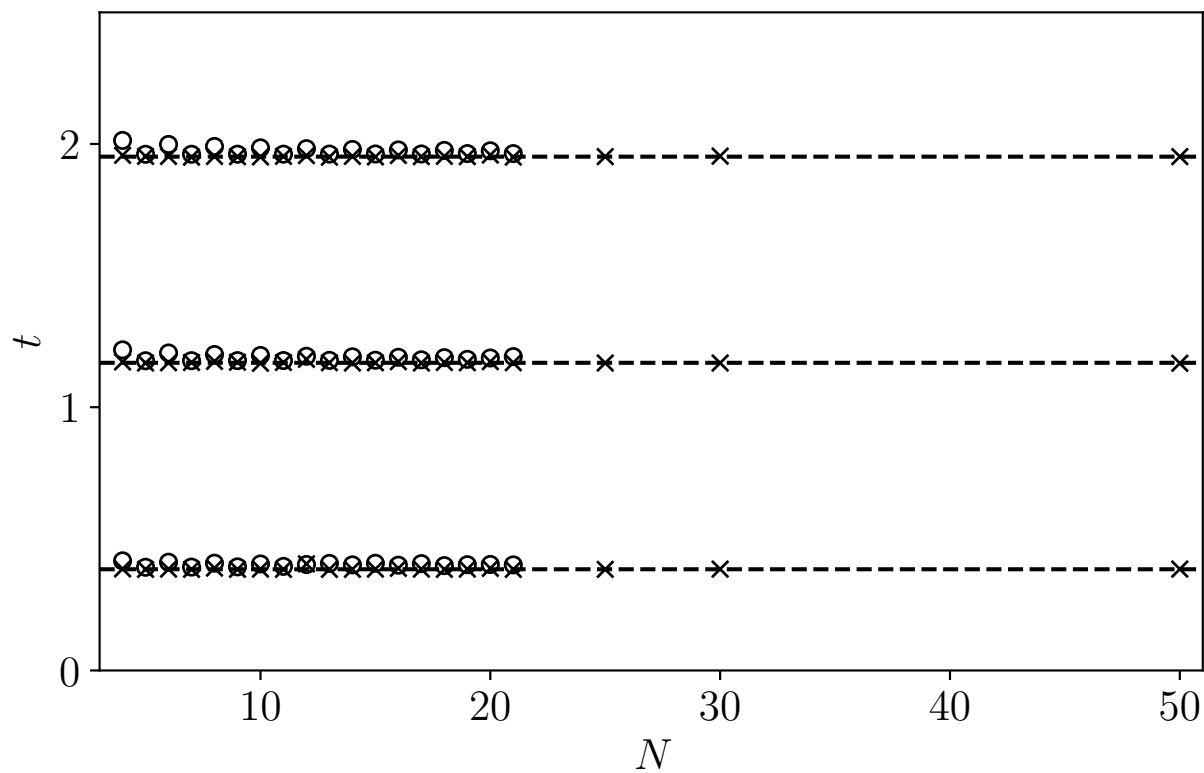
$$\langle\dot{\chi}^z(t)\rangle_\phi = -i\Gamma\langle\chi^+(t)\rangle_\phi$$

Turning points of $\langle\chi^z(t)\rangle_\phi$ correspond to zeros of $\text{Im}\langle\chi^+(t)\rangle_\phi$



Zeros of $\text{Im}\langle\chi^+(t)\rangle_\phi$ close to Loschmidt peaks

Zeros of $\langle \chi^+(t) \rangle_\phi$

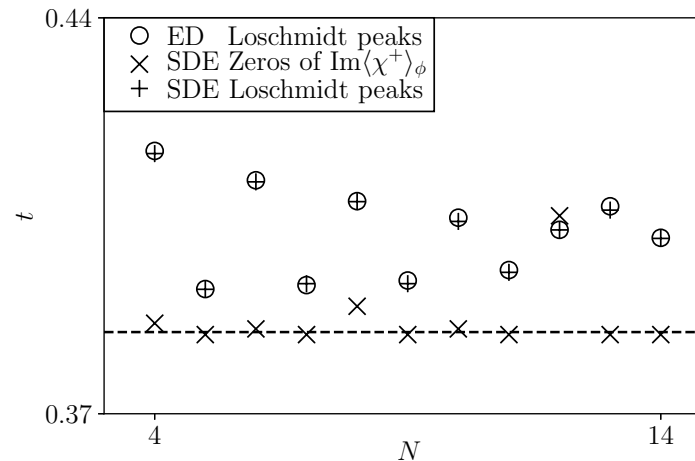


Almost no dependence on system size

\times SDE Zeros of $\text{Im}\langle \chi^+(t) \rangle_\phi$ \circ ED Loschmidt peaks

Comparison to Exact Diagonalization

Turning of $\text{Re}\langle\chi^z(t)\rangle_\phi$ close to, but not exactly at Loschmidt peaks



Need to include imaginary parts of $\chi^z(t)$

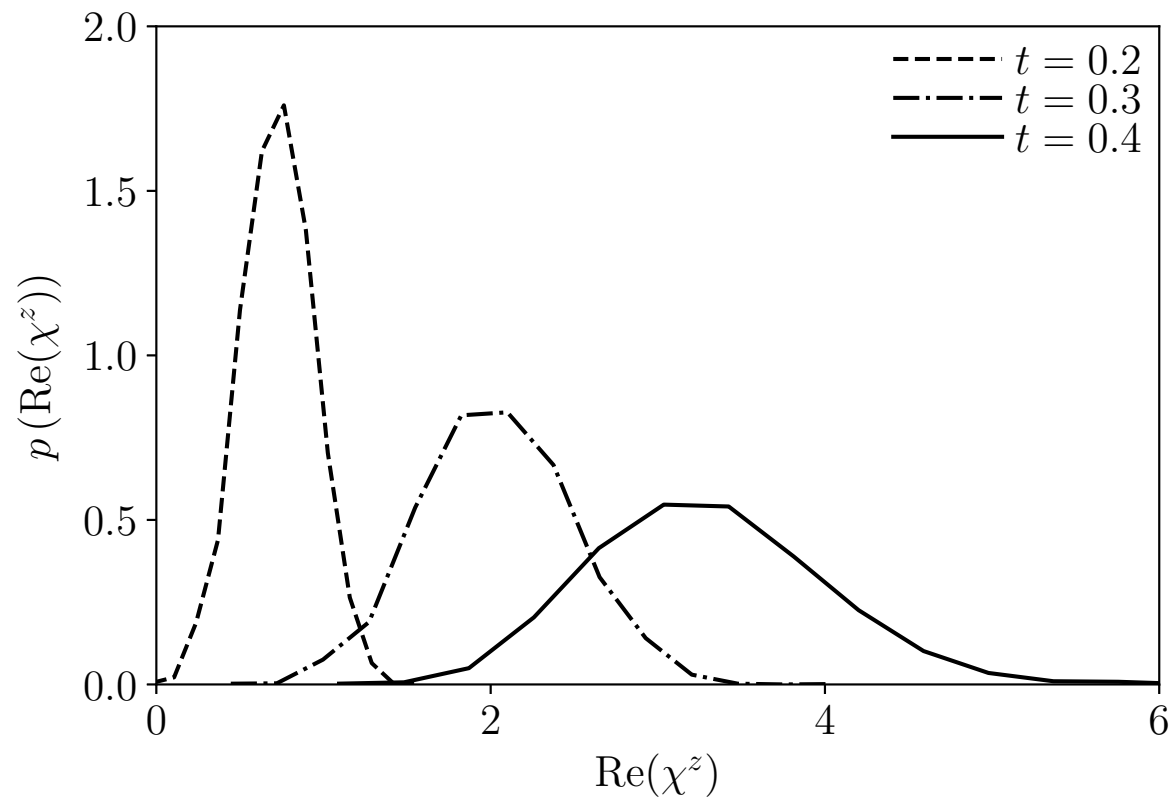
$$A(t) = \left\langle \exp \left(-\frac{N\chi^z(t)}{2} \right) \right\rangle_\phi$$

Complete average including $\text{Re}\chi^z(t)$ and $\text{Im}\chi^z(t)$ using the SDEs gives an exact match to ED

Dependence of $\text{Im}\chi^z(t)$ on N might illuminate finite-size effects

Enhanced Fluctuations Near Transitions

$N = 7$ spins



Classical distribution broadens on approaching DQPTs

2D Quantum Ising Model

$$\hat{H}_I^{2D} = -J \sum_{\langle ij \rangle} \hat{S}_i^z \hat{S}_j^z - \Gamma \sum_i \hat{S}_i^x$$

$$\Gamma_c^{2D} \sim 1.523J$$

Pfeuty & Elliot (1971) du Croo de Jongh & van Leeuwen (1998)

Initialise system in ferromagnetic state $|\downarrow\downarrow\rangle$

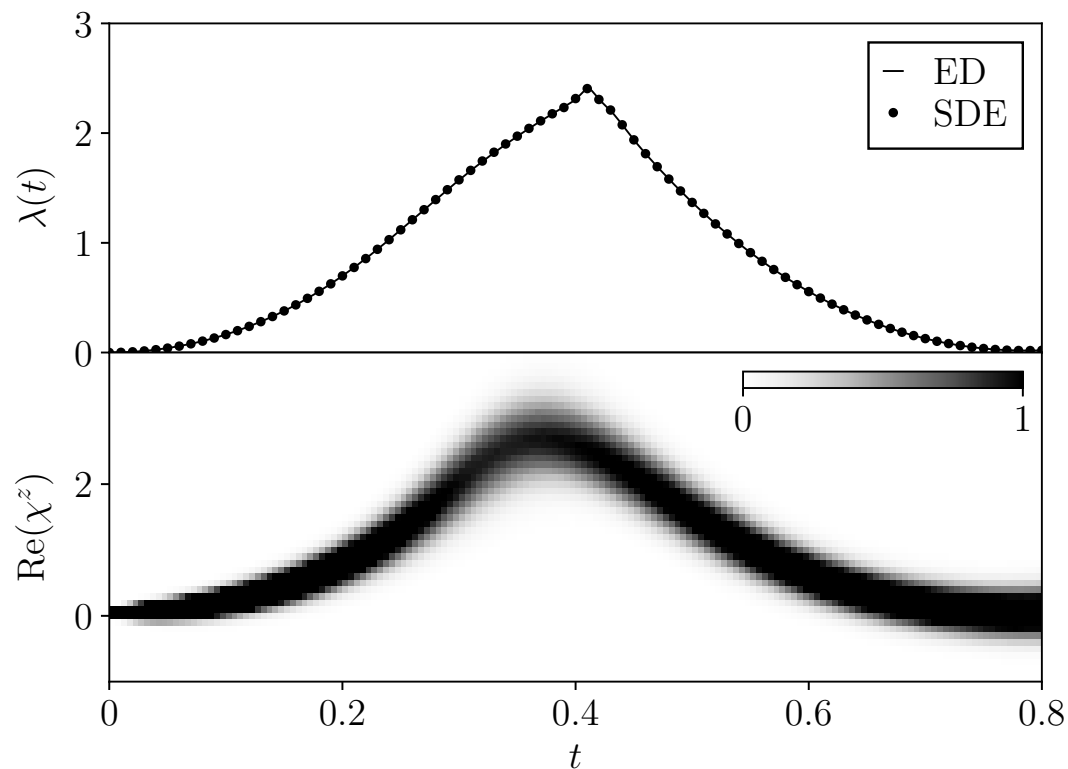
Loschmidt amplitude given by 2D extension of 1D result

$$A(t) = \left\langle \prod_i \exp \left(-\frac{\xi_i^z(t)}{2} \right) \right\rangle_\phi$$

2D Loschmidt Amplitude

3×5 spin system

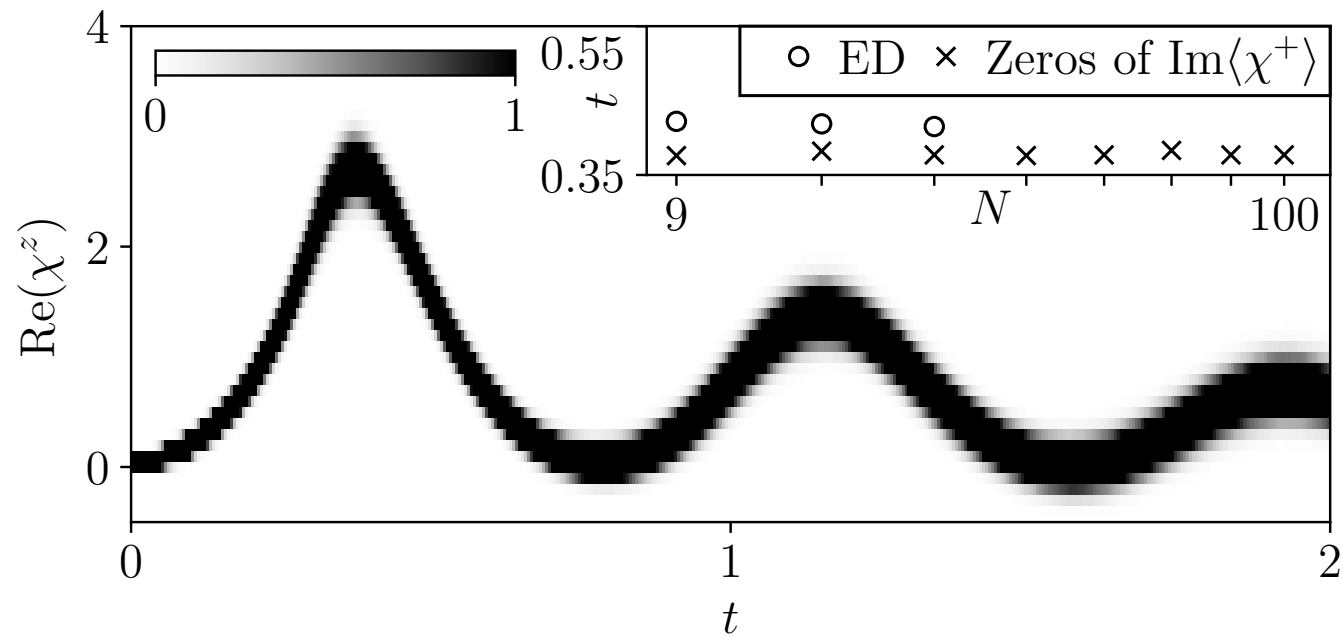
Quench from $\Gamma = 0$ to $\Gamma = 8J$ across 2D QCP at $\Gamma_c^{2D} \sim 1.523J$



Excellent agreement with ED with peak in classical distribution

Classical Distribution for Large System

10×10 spin system



Signatures of DQPTs seen in classical distribution

Features of Stochastic Approach

- Approach based on equations allows access to formulae
- Applies to integrable and non-integrable problems
- Higher dimensions
- Readily parallelized
- Link between quantum and classical processes
- Opens door to other techniques
- Large deviations, enhanced sampling ...
- Classical insights into quantum problems

Conclusions

Non-Equilibrium Dynamics of Quantum Spin Systems

Developed SDE approach into a viable tool for studying integrable and non-integrable spin problems

Signatures of DQPTs in classical distributions

Higher Dimensions

Loschmidt amplitude in 2D

Work in Progress

Large deviations, ground states, XXZ, higher S , open systems ...

Acknowledgements

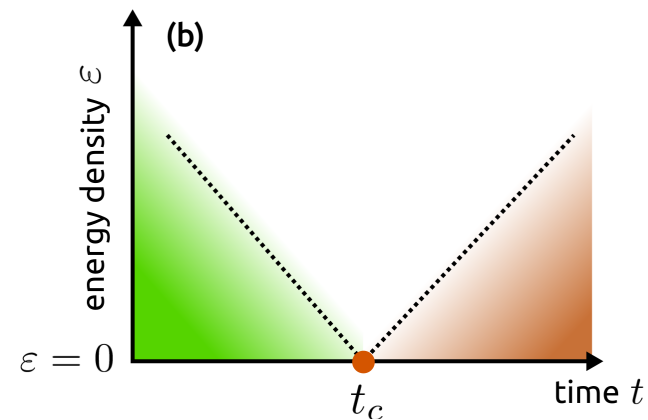
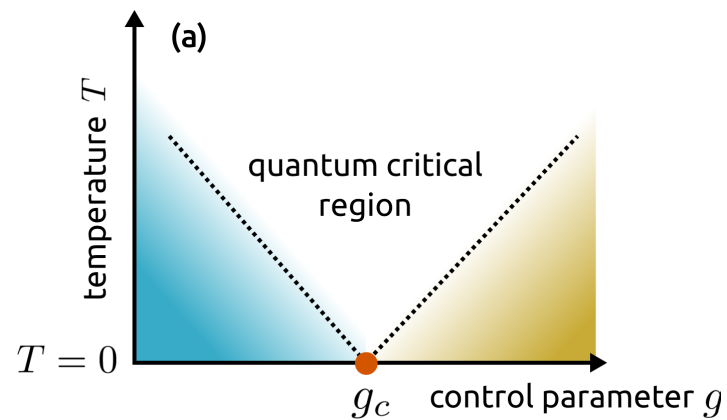
Sam Begg, George Booth, John Chalker, Andrew Green,
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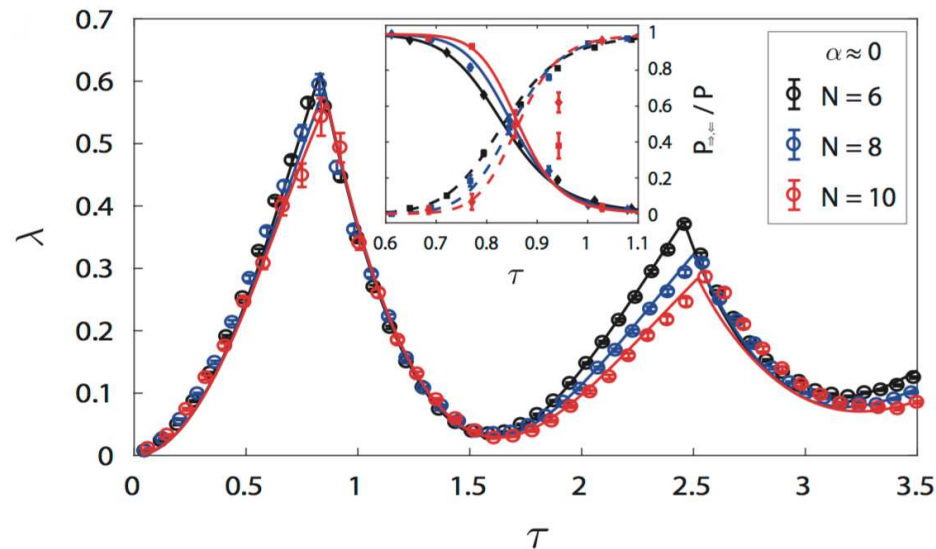
Dynamical Quantum Phase Transitions



Markus Heyl, “*Dynamical quantum phase transitions: a review*”,
Rep. Prog. Phys. **81**, 054001 (2018)

Innsbruck Experiments

Jurcevic, Shen, Hauke, Maier, Brydges, Hempel, Lanyon, Heyl, Blatt and Roos, *Direct observation of dynamical quantum phase transitions in an interacting many-body system*, Phys. Rev. Lett. **119**, 080501 (2017)



Trapped-ion quantum simulator

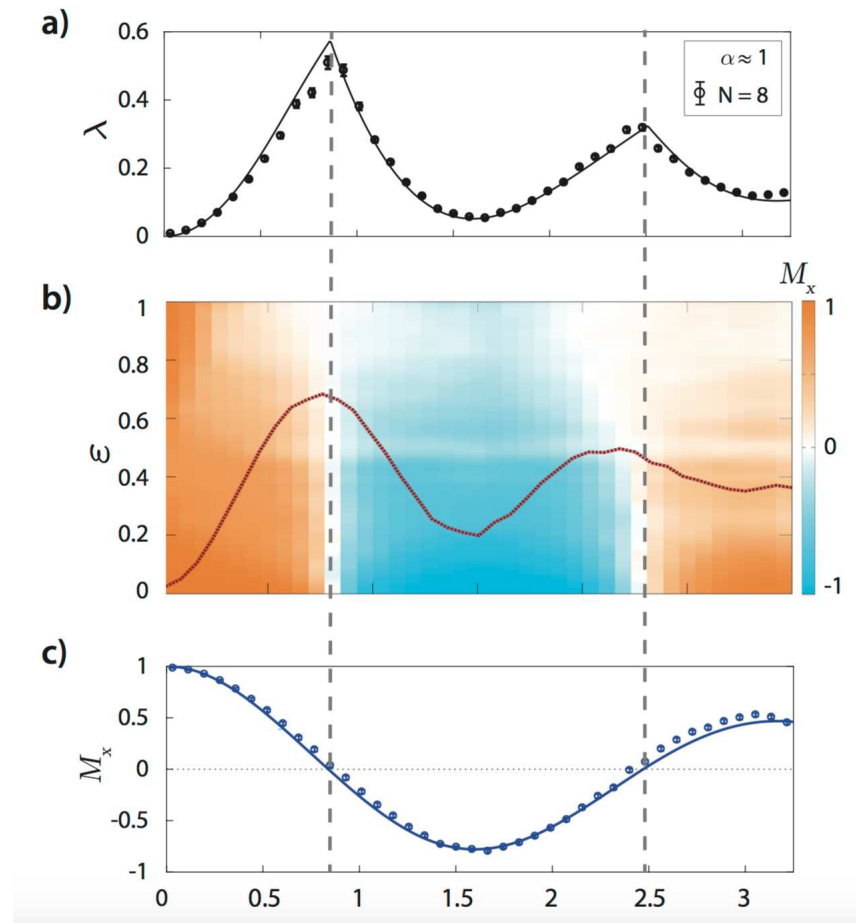
$$\hat{H} = -\hbar \sum_{i < j}^N J_{ij} \hat{\sigma}_i^x \hat{\sigma}_j^x - \hbar B \sum_i^N \hat{\sigma}_i^z$$

$$J_{ij} \sim \frac{J_{i,i+1}}{|i-j|^\alpha} \quad 0 < \alpha < 3$$

Quantum quench from FM to PM

Magnetization Dynamics

Jurcevic *et al*, Phys. Rev. Lett. **119**, 080501 (2017)

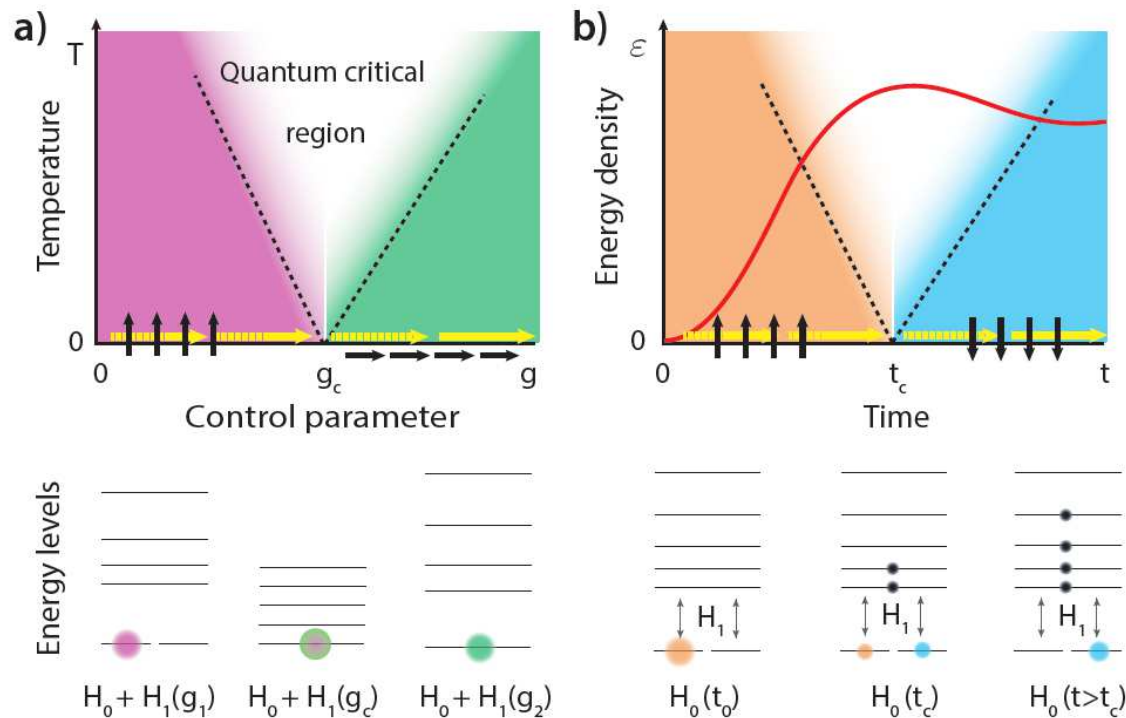


Signatures of DQPTs in other physical observables

Magnetization Dynamics

Jurcevic *et al*, Phys. Rev. Lett. **119**, 080501 (2017)

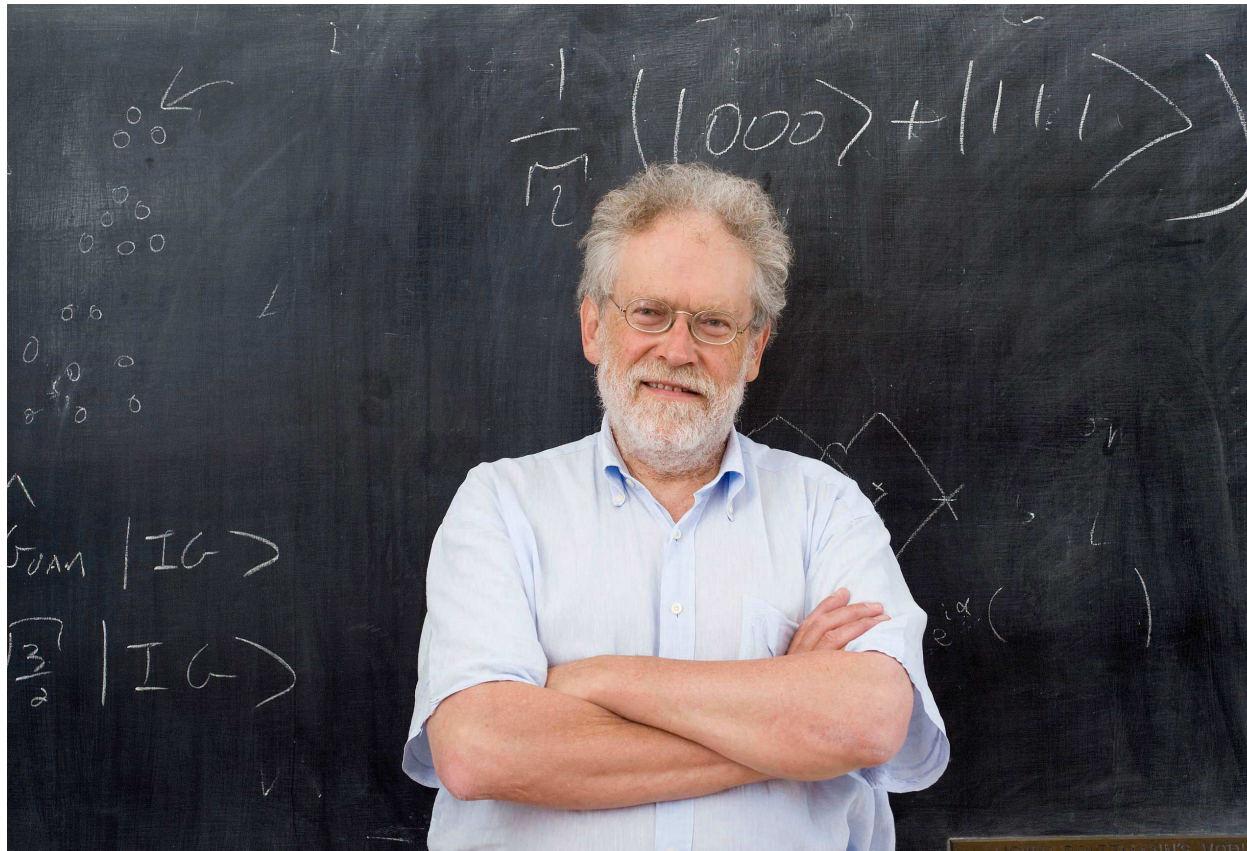
Heyl, Phys. Rev. Lett. **113**, 205701 (2014)



At t_c system is in a Greenberger-Horne-Zeilinger (GHZ) state

$$\frac{1}{\sqrt{2}} (|\uparrow\uparrow\rangle + |\downarrow\downarrow\rangle) \quad |\uparrow\uparrow\rangle = |\uparrow\uparrow\uparrow \dots\rangle \quad |\downarrow\downarrow\rangle = |\downarrow\downarrow\downarrow \dots\rangle$$

Anton Zeilinger



https://en.wikipedia.org/wiki/Anton_Zeilinger

Other Observables

Local magnetization

$$\langle \hat{S}_i^z(t) \rangle = \langle \psi(0) | \hat{U}^\dagger(t) \hat{S}_i^z \hat{U}(t) | \psi(0) \rangle$$

Forwards and backwards time-evolution operators

Decoupled by two Hubbard–Stratonovich variables, ϕ_i^a and $\tilde{\phi}_i^a$,
with corresponding disentangling variables $\xi_i^a(\phi)$ and $\tilde{\xi}_i^a(\tilde{\phi})$

$$\langle \hat{S}_i^z(t) \rangle = \left\langle f_i \left(\xi(t), \tilde{\xi}(t) \right) \right\rangle_{\phi, \tilde{\phi}}$$

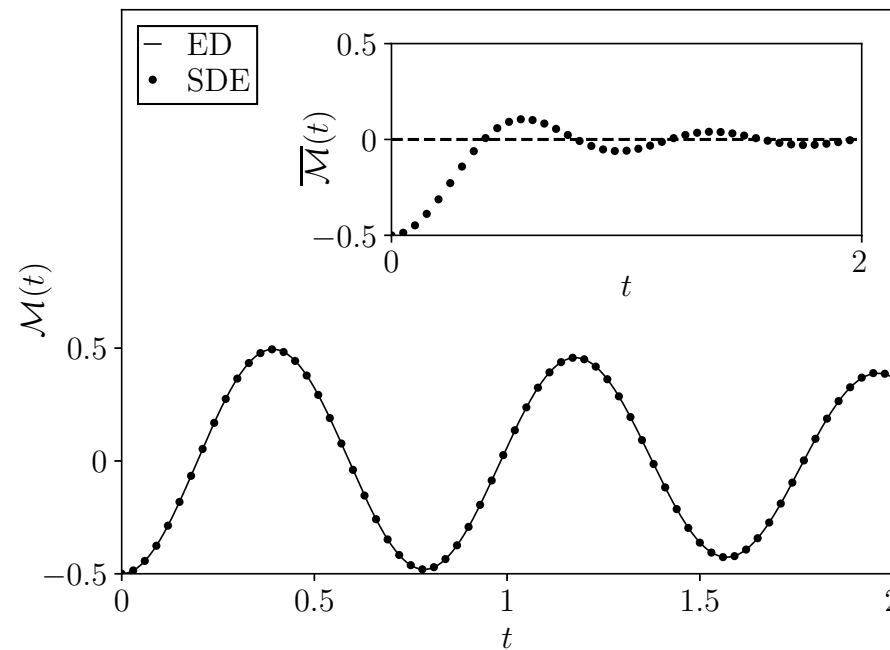
$$f_i = -\frac{1}{2} e^{-\sum_j \frac{\xi_j^z + (\tilde{\xi}_j^z)^*}{2}} [1 - \xi_i^+ (\tilde{\xi}_i^+)^*] \prod_{j \neq i} [1 + \xi_j^+ (\tilde{\xi}_j^+)^*]$$

Magnetization Dynamics

Integrable Ising model with $h = 0$

$$\mathcal{M}(t) \equiv N^{-1} \sum_{i=1}^N \langle \hat{S}_i^z(t) \rangle \quad \overline{\mathcal{M}}(t) \equiv t^{-1} \int_0^t ds \mathcal{M}(s)$$

Quantum quench from $\Gamma = 0$ to $\Gamma = 16\Gamma_c$ with $N = 3$



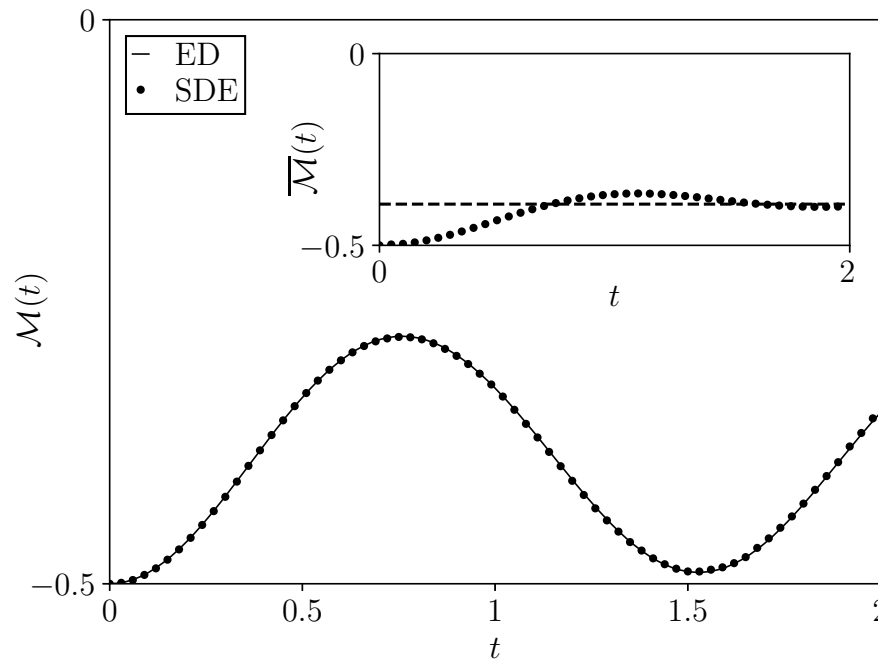
$\overline{\mathcal{M}}(t) \rightarrow 0$, as expected for $h = 0$

Magnetization Dynamics

Non-integrable Ising model with $h \neq 0$

$$\mathcal{M}(t) \equiv N^{-1} \sum_{i=1}^N \langle \hat{S}_i^z(t) \rangle \quad \overline{\mathcal{M}}(t) \equiv t^{-1} \int_0^t ds \mathcal{M}(s)$$

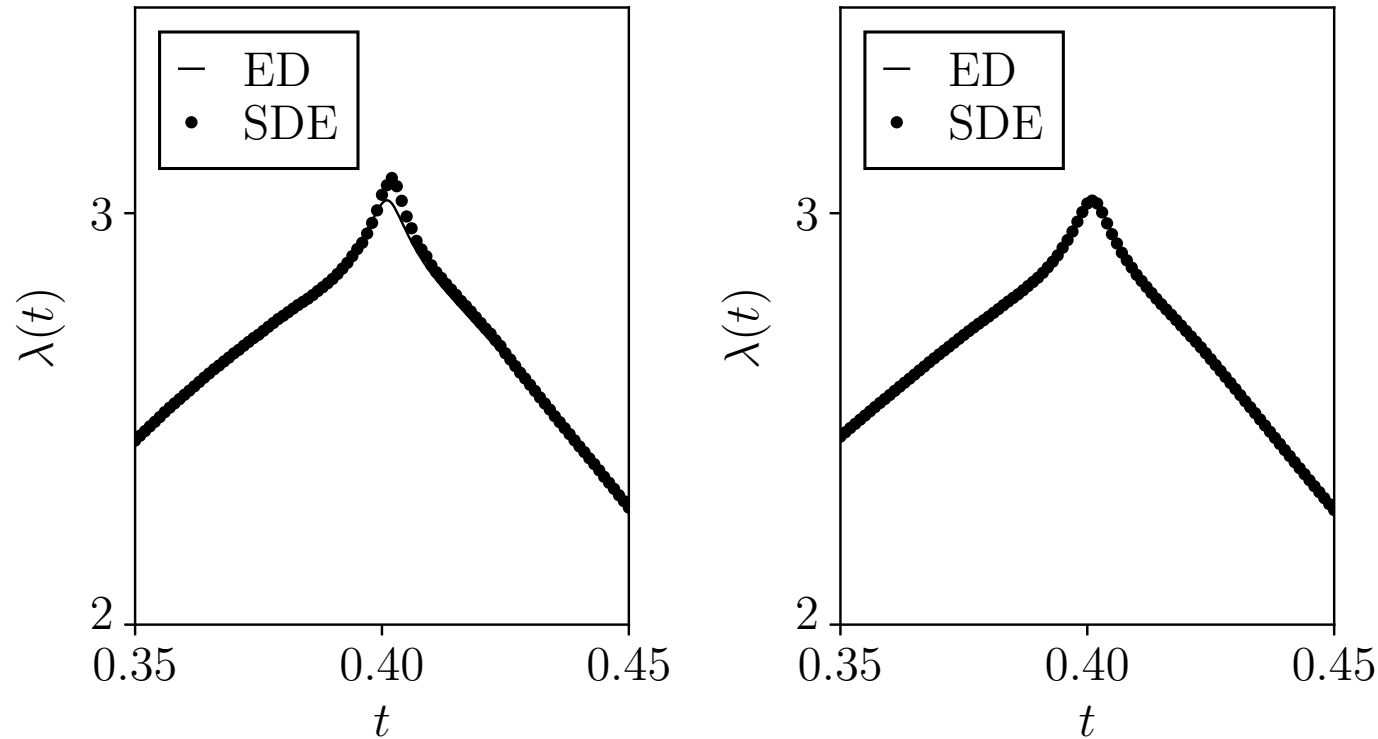
Quantum quench from $\Gamma = 0$ to $\Gamma = 2J$ with $h = 3J$ and $N = 3$



$\overline{\mathcal{M}}(t) \rightarrow \text{constant}$, as expected for $h \neq 0$

Number of Stochastic Realizations

$N = 14$ spins



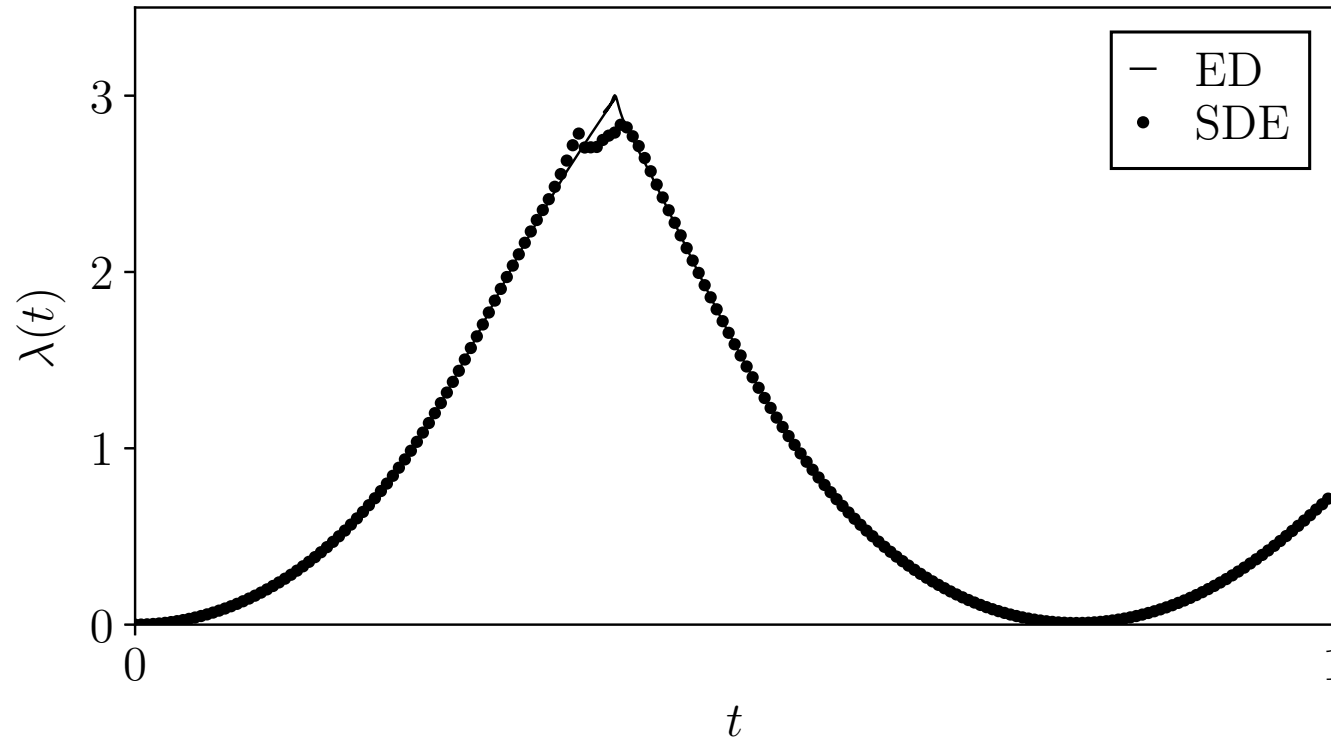
3×10^5 versus 3×10^6 stochastic realizations

SDE comes back to ED result, even when peak is not resolved

Exact method - just to need to sample properly

Larger Spin Systems

$N = 21$ spins

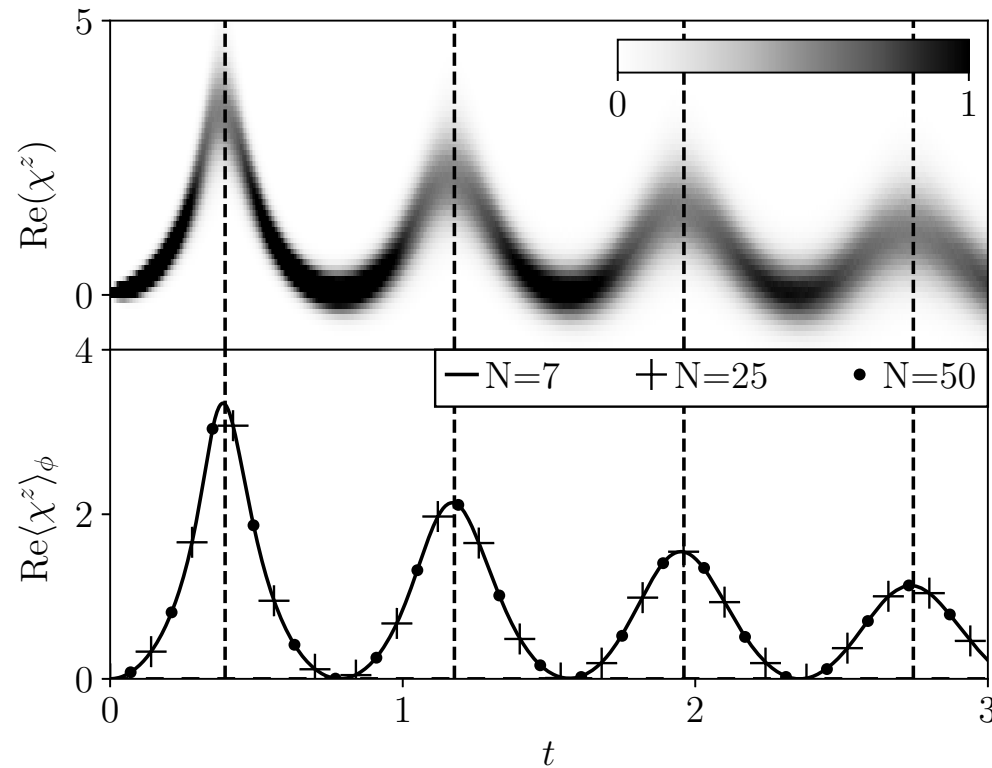


5×10^6 stochastic realizations

SDE comes back to ED result, even when peak is not resolved

Exact method - just to need to sample properly

Different System Sizes



Average of classical distribution has little dependence on N

Applies to entire evolution not just turning points

Main Message

Exact reformulation of quantum dynamics in terms of
classical stochastic differential equations

Decouple interactions using Hubbard-Stratonovich

Disentangle evolution operator using group theory

[Note that it depends on the algebra, not the representation]

Next stage

Obtain expressions for physical observables in terms of ξ_j^a

Solve the SDEs

Classical averages yield quantum expectation values